



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 18/11/2020

TO DATE : 18/11/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 04-Feb-2021		Bond Future	6	1,568	0.00
2030 On 04-Nov-2021	8.77 Call	Bond Future	13	2,756	0.00
2032 On 04-Nov-2021	9.33 Call	Bond Future	45	4,785	0.00
R035 On 04-Nov-2021	10.12 Call	Bond Future	38	3,150	0.00
2037 On 04-Feb-2021		Bond Future	1	250	0.00
2040 On 04-Feb-2021		Bond Future	2	188	0.00
2044 On 04-Feb-2021		Bond Future	2	28	0.00
R248 On 04-Feb-2021		Bond Future	3	1,006	0.00
R209 On 04-Feb-2021		Bond Future	12	1,932	0.00
R214 On 04-Feb-2021		Bond Future	2	2	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>124</b>	<b>15,665</b>	<b>0.00</b>

